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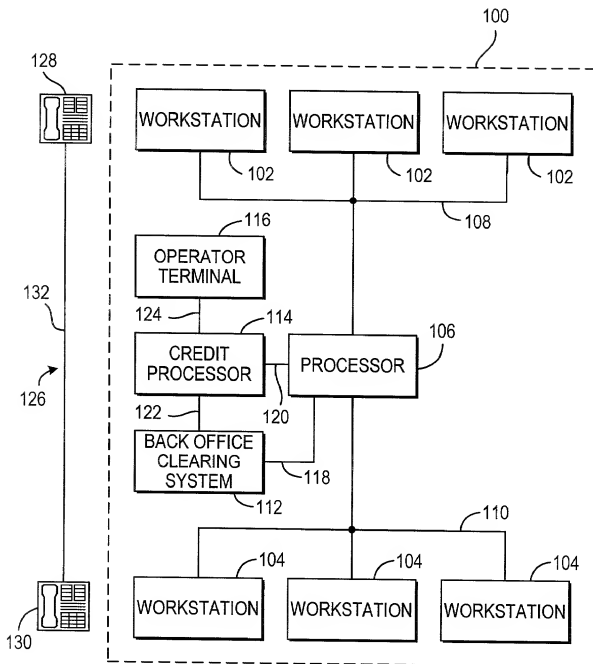
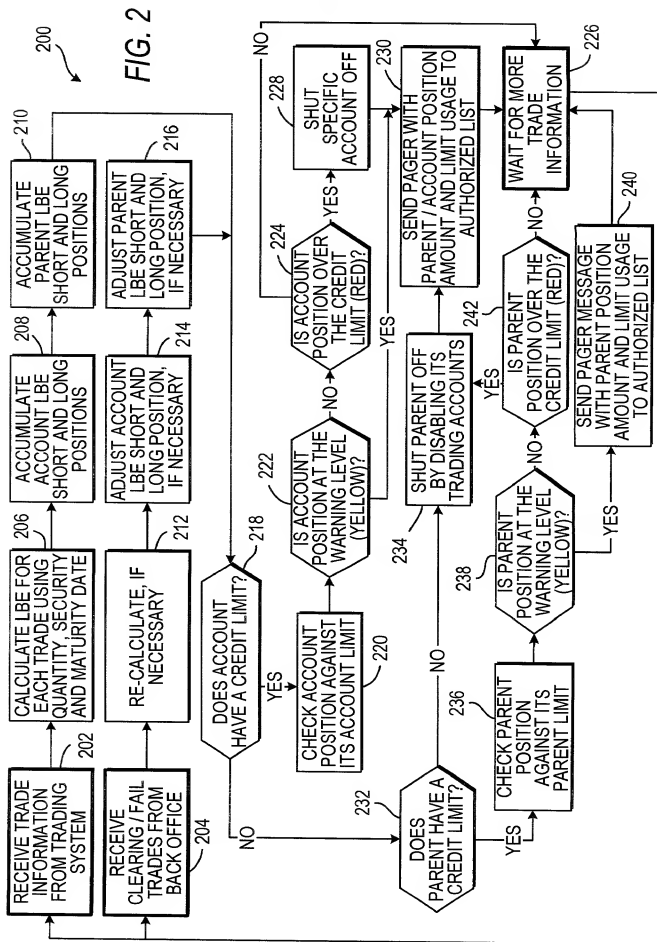


FIG. 1

2/21



1009120 16552260

Applicants : Stuart Harris et al. Confirmation No.: 3838
Application No. : 09/755,591 Filed : January 5, 2001
For : SYSTEMS AND METHODS FOR MONITORING
CREDIT OF TRADING COUNTERPARTIES
Attorney : Matthew T. Byrne, Regn. No. 40,934, Tel: (212)-596-9000

Sheet 3/21
Docket No.
CF/012

3/21

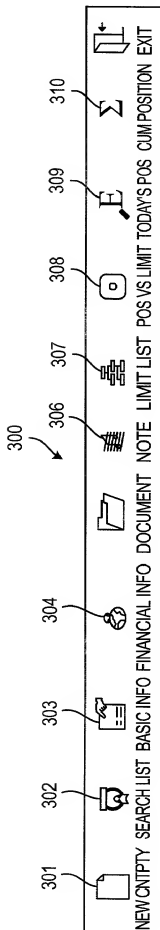


FIG. 3

4/21

400

EDIT BASIC INFORMATION FOR COUNTERPARTY

402

BASIC INFORMATION 422

COUNTERPARTY ID: 1788 CREDIT STATUS: FROZEN 424

COUNTERPARTY NAME: REPUBLIC TRADING

430 SHORT NAME: RETRADE 428 432 426

DATE FORMED: 010/00/0000 RPT CNTRY CODE: TOGO 436

TAX NBR: 123 456 7890 434 NBR BRANCHES: 9

440 TYPE: OPARENT @ LEGAL ENTITY 438 436

PARENT NAME: REPUBLIC HOLDINGS 446

444 ☒ DATE MODIFIED: 08/12/1999 17:01:11 USER MODIFIED: J.JONES

CONTACT INFORMATION 404

NAME: JOHN SMITH DEPT: ACCOUNTING

PHONE: 555-1234 TITLE: VP

PARENT INFORMATION 406

PARENT ID: 1661 CLASSIFICATION: HOLDINGS COMPANY 448

PARENT NAME: REPUBLIC HOLDINGS 452

STATE: 454 COUNTRY: ITALY 456

GEO.REGION: EUROPE 458

ADDRESS INFORMATION 408

TYPE: CREDIT MAILING

ADDR STREET1: 1 MAIN STREET

ADDR STREET2: SUITE 100

CITY: NEW YORK

STATE: NY POSTAL CODE: 10001

442 COUNTRY: UNITED STATES

GEO REGION: NORTH AMERICA

DESCRIPTOR INFORMATION 410

CLASSIFICATION PRIMARY DEALER

412

LINK TO:

SAVE 412

CONTACT 414

ADDRESS 416

DESCRIPTOR 418

CLOSE 420

FIG. 4

5/21

500

COUNTERPARTY CONTACT INFORMATION

502

504

518

CONTACT INFORMATION

FIRST NAME: JOHN

MIDDLE INITIAL:

CONTACT ID: 76

520

522

LAST NAME: SMITH

USER MODIFIED: VCOUGHLI

DATE MODIFIED: 12/22/1999 16:05:22

GENDER: ☒ M ☐ F

506

508

510

512

514

DEPT: ACCOUNTING

TITLE: VP

POSITION: CREDIT MANAGER

PHONE: 212 555-1234

524

526

528

SAVE

DELETE

CLOSE

FIG. 5

6/21

600

EDIT DESCRIPTORS FOR COUNTERPARTY: REPUBLIC TRADING

602

SELECT DESCRIPTOR FOR CORRESPONDING DESCRIPTOR TYPE

CLASSIFICATION	NASD
TRADING PHILOSOPHY	MSRB
STRUCTURE OF FIRM	NYSE
MAIN PRODUCT	ASE
MEMBERSHIP	CBOT
	CME
	AMEX
	LIFFE

604

606

614

SAVE

616

CLOSE

610

612

REMOVE

CLEAR

ROW MANIPULATION

608

LIST OF CURRENT DESCRIPTORS

DESCRIPTOR INFORMATION
CLASSIFICATION
MEMBERSHIP
BROKER DEALER
CBOT

FIG. 6

7/21

746

760

758

744

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822

810

812

806

804

802

VIEW OPTIONS

COUNTERPARTY LIST

PARENT TREEVIEW

PARENT TREEVIEW LIST

1661 REPUBLIC HOLDINGS

1665 READY ENTERPRISES

1791 READY TRADE

845 RESEARCH FINANCIAL

836 REPOS UNLIMITED

LEGAL ENTITY LIST

ADDITIONAL INFORMATION

COUNTERPARTY INFORMATION

COUNTERPARTY ID: 845 CLASSIFICATION: UNCLASSIFIED

COUNTERPARTY NAME: RESEARCH FINANCIAL

STATE: NY COUNTRY: UNITED STATES

GEO. REGION: NORTH AMERICA

LAST FINANCIAL STATEMENT

STATEMENT ID: 65 DATE: 12/22/1999 STATUS: AUDITED

PARENT INFORMATION

PARENT ID: CLASSIFICATION:

PARENT NAME: COUNTRY:

STATE: GEO. REGION:

SELECT CLOSE

FIG. 8

10/21

1000

MODIFY FINANCIAL STATEMENT

REPUBLIC TRADING

CURRENT STMT: 65 1010 STATUS: AUDITED 1006
 STMT DT: 12/22/1999 CRNCY: USD 1008

CASH/CASH EQUIVALENTS	66,000
SECURITIES OWNED	88,000
SECURITIES BORROWED	77,000
REVERSE REPOS	55,666
RECEIVABLE FROM B/D	76,576
RECEIVABLE FROM CUSTOMER	
FAILED TO DELIVER	999
RECEIVABLE - OTHER	6,777
OTHER	
TOTAL ASSETS	371,018

1012 SAVE 1014 CLOSE

1002 1004

FIG. 10

11/21

FIG. 11

NOTE INFORMATION

REPUBLIC TRADING

NOTE TYPE LIST	TYPE: GENERAL
GENERAL	NOTE ID USER MODIFIED DATE MODIFIED
SPECIFIC	#21 JONES 12/10/1999 13:58:34

NOTE

SHOW ALL DELETE TYPE CREATE NEW TYPE

SAVE DELETE NEW REFRESH CLOSE

12/21

COUNTERPARTY LIMIT LIST

1202 SUBCATEGORY LIST

US DEBT MARKETS

US TREASURY

CX FUTURES

EMERGING MARKETS

CF INTERNATIONAL

INTERNATIONAL DEBT CF INTERNATIONAL

1208 1210

OPTIONS

☒ SELECT ALL

☐ UNSELECT ALL

1206 RETRIEVE

☒ CNTPTY W/O LIMIT 1214 1216

1212 NAME SEARCH:

1204 LIMIT: COUNTERPARTY LEVEL DATE: 12/22/1999 16:20:23 PAGE 83 OF 151

CNTPT	NAME	SUBCATEGORY	LIMIT	LIMIT TYPE	SHUTOFF	ACC LIMIT	LBE NET LIMIT	LBE GROSS LIMIT	PRIN NET LIMIT	PRIN GROSS LIMIT
845	RESEARCH FINANCIAL	US TREASURY		PRESUMED STLM	<input type="checkbox"/>	<input type="checkbox"/>	1,000,000	5,000,000		
845	RESEARCH FINANCIAL	CX FUTURES		PRESUMED STLM	<input type="checkbox"/>	<input type="checkbox"/>	1,000,000	5,000,000		

1204

1218 ROW COUNT

1220 ☐ UPDATE MODE

1222

FIG. 12

13/21

1304 1300 1306

ACCOUNT LIMIT LIST									
REPUBLIC TRADING		CNTRPTY LVL LIMIT FOR US TREASURY		4 ACCOUNT(S) WITHOUT ACCOUNT LEVEL LIMIT: CNTRPTY LEVEL LIMIT IS APPLIED		EXPORT		PRINT	
LBE NET: 9,000,000		MTM NET: 0		CURRENT LIMIT TYP: PRESUMED STL		ACCT# ACCOUNT NAME		BE ID ID BROKER ACTIVE	
LBE GROSS: 6,000,000		MTM GROSS: 0		NEW LIMIT TYP: PRESUMED STL		31037 REPUBLIC TRADING		U559 KH	
VAR NET: 0		PRNL NET: 0		INIT WARNING%: 70		31036 REPUBLIC TRADING		G123 KH	
VAR GROSS: 0		PRNL GROSS: 0		USER MODIFIED:		31035 REPUBLIC TRADING		G122 KH	
CURRENCY: USD		IND LIQUID: 12		SHUT OFF: 1302		31034 REPUBLIC TRADING		G121 KH	

ACCOUNT	ACCOUNT NAME	ACTIVE	SHUT OFF	LBE NET LIMIT	LBE GROSS LIMIT	PRIN NET LIMIT	PRIN GROSS LIMIT	MTM NET LIMIT	MTM GROSS LIMIT
1789	REPUBLIC TRADING (BOB)	<input checked="" type="checkbox"/>	<input type="checkbox"/>	1,000,000	2,000,000	0	0	0	0
1790	REPUBLIC TRADING (MIKE)	<input checked="" type="checkbox"/>	<input type="checkbox"/>	1,000,000	2,000,000	0	0	0	0

ROW COUNT	2	UPDATE MODE	<input type="checkbox"/>	SAVE	MODIFY	NEW	REFRESH	PRINT	EXPORT	CLOSE
-----------	---	-------------	--------------------------	------	--------	-----	---------	-------	--------	-------

1310 1311 1312 1314 1316 1318 1320

FIG. 13

001010555260

14/21

FIG. 14

ENTER LIMIT 1400

LIMIT SUBCATEGORY:

CURRENT LIMIT TYPE:

LBE NET LIMIT: ☐ MAX

LBE GROSS LIMIT: ☐ MAX

VAR GROSS LIMIT: ☐ MAX 1402

VAR NET LIMIT: ☐ MAX

MTM GROSS LIMIT: ☐ MAX

MTM NET LIMIT: ☐ MAX

PRINCIPAL GROSS LIMIT: ☐ MAX

PRINCIPAL NET LIMIT: ☐ MAX

ID CURRENCY:

INITAL WARNING LEVEL: %

WARNING INTERVAL: %

IND LIQUIDATE: ☒ YES ☐ NO

IND SHUT OFF: ☒ YES ☐ NO

USER MODIFIED:

DATE MODIFIED:

SAVE 1404 CLOSE 1406

15/21

1504

1506 1510 1508

1500

1512

1514

POSITION VS LIMIT

LIMIT CATEGORY
US DEBT MARKETS

LIMIT SUBCAT
US TREASURY
CX FUTURES

OPTIONS

☒ SELECT ALL
☐ UNSELECT ALL

RETRIEVE

REFRESH

☒ MANUAL
☐ AUTO EVERY 30 SEC

POSITION VS LIMIT

DATE 12/09/1999 14:04:07

PAGE 1 OF 1

CNTRPTY	NAME	LIMIT TYPE	NEW LIMIT TYPE	LIMIT SUBCAT	SHUT OFF	% INIT	QTY	LBE NET POSITION	LBE NET LIMIT	% LBE NET
1788	REPUBLIC TRADING	PRESUM STLIMIT	PRESUM STLIMIT	CX FUTURES	<input type="checkbox"/>	70	400,000,000	40,000,000	200,000,000	20.00

ROW COUNT

1

ACCOUNT

TRANSACTION

PRINT

CLOSE

FIG. 15

16/21

☐ ☐ ☐

POSITION VS LIMIT ACCOUNT DETAIL

READY TRADE

ACCOUNT LEVEL POSITION VS. LIMIT FOR CX FUTURES DATE: 12/22/1999 16:38:41 PAGE 1 OF 1

ACCOUNT #	ACCOUNT NAME	ACTIVE	SHUT OFF	%INIT	QUANTITY	LBE NET POSITION	LBE NET LIMIT	%LBE NET	LBE GROSS POSITION	LBE GROSS LIMIT
TOTAL:										
9589	ELECTRONIC 9589	<input checked="" type="checkbox"/>	<input type="checkbox"/>		50	-3,937,008		0.00	3,937,008	
9587	ELECTRONIC 9587	<input checked="" type="checkbox"/>	<input type="checkbox"/>		51	-3,858,268		0.00	4,015,748	

ROW COUNT

2

FIG. 16

1604

1602

1600

1601

109100-16555260

17/21

☐ ☐ ☐

1700

POSITION VS LIMIT

READY TRADE

CX FUTURES: LIMIT VS POSITION TRANSACTIONS

DATE: 12/22/1999 16:37:19

PAGE 1 OF 1

ACCOUNT ID	ID SECURITY	NM SECURITY	QUANTITY	LBE	PRINCIPAL	PRICE	MTM/VAR	TRADE ID	ORGR	TR ROOM	BUY/SELL	STAT	FAIL
TOTAL:			101	-7,795,276	10,000								
9587	8 199906		25	-1,968,504	2,475	99.0000		1999101401169200002	2		SE	HD	ELB
9587	8 199906		25	-1,968,504	2,475	99.0000		1999101401169300002	2		SE	HD	ELB
9589	8 199906		25	-1,968,504	2,475	99.0000		1999101401169400002	2		SE	HD	ELB
9589	8 199906		25	-1,968,504	2,475	99.0000		1999101401169500002	2		SE	HD	ELB
9587	8 199906		1	78,740	100	100.3438		1999101401169000001	2		BU	HD	ELB

ROW COUNT

5

PRINT

EXPORT

CLOSE

1706

FIG. 17

1702

18/21

1800

1806

1804

1802

1810

1808

FIG. 18

SELECT LIMIT CAT
 ▾

SUBCAT LIST

OPTIONS
☒ SELECT ALL
☐ UNSELECT ALL

REFRESH
☒ AUTOMATIC EVERY 30
☐ MANUAL

TODAY'S POSITION DATE: 12/22/1999 16:44:21 PAGE 1 OF 18

ID	COUNTERPARTY	LIMIT	QUANTITY	LBE NET POSITION	LBE GROSS POSITION	LBE LONG POS	LBE SHORT POS	VAR NET POSITION
TOTAL:			35,452	0	2,984,722,799	1,492,361,400	1,492,361,400	0
1784	READY TRADE	CX FUTURES	101	-7,795,276	7,952,756	78,740	7,874,016	0

ROW COUNT

19/21

1900

TODAY'S ACCOUNT POSITION

READY TRADE

TODAY'S ACCOUNT POSITION FOR CX FUTURES DATE: 12/22/1999 16:45:24 PAGE 1 OF 1

ACCT#	ACCOUNT NAME	ACTIVE	QTY	LBE NET	LBE GROSS	LONG POS	SHORT POS	MTM NET
TOTAL:			101	-7,795,276	7,952,756	78,740	7,874,016	
9587	ELECTRONIC 9587	<input checked="" type="checkbox"/>	51	-3,858,268	4,015,748	78,740	3,937,008	
9589	ELECTRONIC 9589	<input checked="" type="checkbox"/>	50	-3,937,008	3,937,008	0	3,937,008	

1902

ROW COUNT

1904

FIG. 19

20/21

2002
2004
2006
2000

CUMULATIVE POSITION

LIMIT CATEGORY

US DEBT MARKETS

LIMIT SUBCATEGORY

US TREASURY
FX FUTURES

OPTIONS

☒ SELECT ALL
☐ UNSELECT ALL

REFRESH

☒ AUTOMATIC EVERY 30
☐ MANUAL

GO

RETRIEVE

CUMULATIVE POSITION		DATE: 12/22/1999 16:44:58		PAGE 1 OF 86				
ID	COUNTERPARTY NAME	LIMIT SUBCATEGORY	QUANTITY	LBE NET POSITION	LBE GROSS POSITION	LBE LONG POS	LBE SHORT POS	VAR NET POSITION
TOTAL:			3,802,635,452	181,028,943	5,632,923,827	2,906,976,385	2,725,947,442	0
606	READY TRADE	US TREASURY	45,000,000	-1,562,500	23,437,500	10,937,500	12,500,000	0

ROW COUNT

20

ACCOUNT

TRANSACTION

PRINT

CLOSE

FIG. 20

21/21

READY TRADE

CUMULATIVE ACCOUNT POSITION

CUMULATIVE ACCOUNT POSITION FOR US TREASURY DATE: 12/22/1999 16:48:09

PAGE 1 OF 1

ACCT#	ACCOUNT NAME	ACTIVE	QTY	LBE NET	LBG GROSS	LONG POS	SHORT POS	MTM NET
TOTAL:			45,000,000	-1,562,500	23,437,500	10,937,500	12,500,000	
9991 BOB		<input checked="" type="checkbox"/>	15,000,000	-1,562,500	7,812,500	3,125,000	4,687,500	
1031 MIKE		<input checked="" type="checkbox"/>	30,000,000	0	15,625,000	7,812,500	7,812,500	

ROW COUNT 2

PRINT

EXPORT

CLOSE

FIG. 21